

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

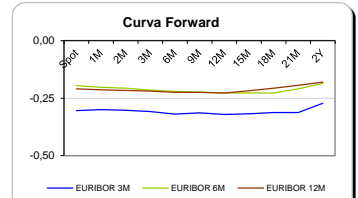
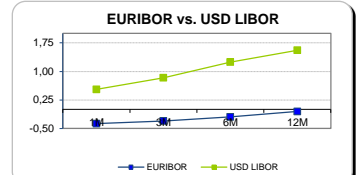
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

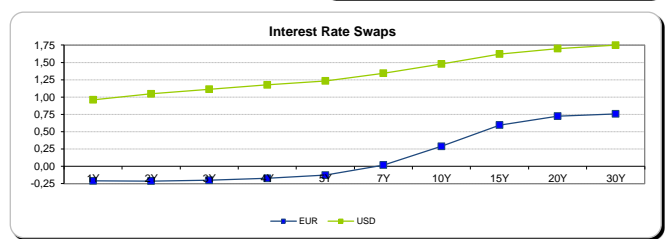
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5257	0	3	0,2726	-0,8108
3M	-0,3010	0	0	3M	0,8351	0	7	0,3844	-0,7360
6M	-0,1950	0	-1	6M	1,2471	0	12	0,5181	-0,6500
12M	-0,0520	0	-1	12M	1,5594	-1	12	0,7362	-0,4880

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2102	-1	-1	-0,2303	-0,0850	0,2724
2Y	-0,2120	-1	0	-0,2049	-0,0087	0,3972
3Y	-0,2000	-1	0	-0,1648	0,0853	0,5197
4Y	-0,1730	-1	1	-0,1069	0,1950	0,6299
5Y	-0,1260	-2	0	-0,0312	0,3076	0,7142
7Y	0,0190	-2	-1	0,1607	0,5135	0,8699
10Y	0,2900	-2	-1	0,4346	0,7221	0,9950
15Y	0,5970	-2	-1	0,6957	0,8794	1,0514
20Y	0,7250	-2	0	0,7985	0,9192	1,0245
30Y	0,7580	-1	1	0,8128	0,8839	0,9418

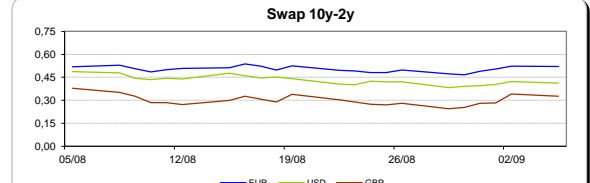
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9610	1	10	1,1197	1,3194	1,4835
2Y	1,0470	1	13	1,1665	1,3898	1,5934
3Y	1,1130	2	14	1,2165	1,4299	1,6609
4Y	1,1750	3	14	1,2763	1,4917	1,6645
5Y	1,2340	3	13	1,3220	1,5416	1,7135
7Y	1,3450	3	10	1,4304	1,6206	1,7756
10Y	1,4790	4	5	1,5597	1,7059	1,8245
15Y	1,6220	4	-1	1,6705	1,7812	1,8665
20Y	1,7000	4	-4	1,7333	1,8168	1,8779
30Y	1,7490	4	-8	1,7757	1,8323	1,8711

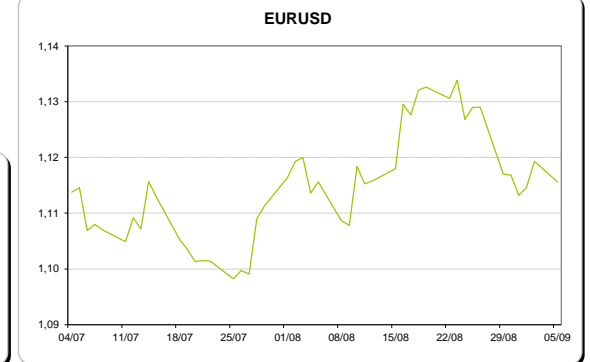
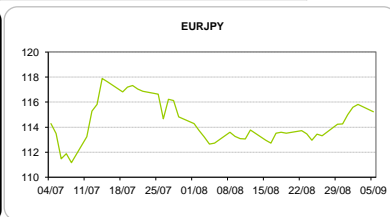
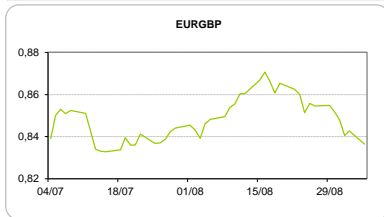


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,36	0,53	2,75	OT 2Y	0,517	-0,01	9,50
JETFUEL	418,00	12,55	49,25	OT 5Y	1,862	-0,03	18,00
DIESEL	416,00	7,75	48,75	OT 10Y	3,055	0,01	18,80
COBRE	4.615,00	-3,00	-265,00	BUND 10Y	-0,528	-1,78	2,70
ZINCO	2.359,50	25,00	85,50	SCHATZ 2Y	-0,023	-1,15	-2,30
OURO	1.327,61	2,53	-7,94	T-NOTE 10Y	2,514	1,21	12,80
TRIGO	399,25	4,50	-28,75	T-NOTE 2Y	1,367	1,50	18,00
LICENÇA C02	3,94	-0,14	-0,79	GILT 10Y	0,808	-1,97	-1,70



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1156	-0,33%	0,00%	1,1199	1,1248	1,1350
EUR/GBP	0,83643	0,74%	1,40%	0,8382	0,8401	0,8440
EUR/JPY	115,24	0,51%	-2,18%	115,24	115,24	115,24
EUR/CHF	1,0925	0,08%	-0,48%	1,0912	1,0898	1,0871
EUR/BRL	3,6506	-0,48%	-3,83%	3,7649	3,8802	4,0926
EUR/PLN	4,3468	0,47%	-1,59%	4,3710	4,3943	4,4404

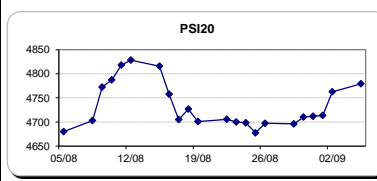


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1156	0,8364	115,24	1,0925	9,5510	7,4402	1,4399	1,46898	3,6506	9,2444
USD	0,8972	-	0,752	103,42	0,9807	8,5744	6,6751	1,2927	1,3187	3,2744	8,3002

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,623	0,22	-24,05
BANCO BPI	1,085	-3,04	-0,55
BCP	0,019	-2,12	-62,15
MONTEPIO	0,465	-0,43	-29,01
CORT. AMORIM	8,190	1,87	37,69
CTT	6,390	0,63	-27,83
EDP	3,082	1,22	-7,20
EDP R	7,216	0,24	-0,47
GALP	13,150	0,46	22,67
J MARTINS	14,725	0,65	22,76
MOTA ENGIL	1,741	0,29	-9,56
NOS	6,214	-0,88	-14,24
PHAROL	0,224	17,28	3,67
NAVIGATOR	3,038	0,83	-12,97
REN	2,652	0,87	-4,67
SEMAPA	12,040	1,09	-5,16
SONAE CAP.	0,679	0,89	33,14
SONAE SGPS	0,739	0,14	-29,48

Maiores ganhos/perdas	
Título	Variação %
PHAROL	17,28
CORT. AMORIM	1,87
EDP	1,22
SEMAPA	1,09
SONAE CAP.	0,89
MONTEPIO	-0,43
NOS	-0,88
BCP	-2,12
BANCO BPI	-3,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.779,31	0,35%	-10,05%	5.625,06	4.175,28
CAC40	4.541,08	-0,02%	-2,07%	5.011,65	3.892,46
ESTX 50 PR	3.079,75	0,00%	-5,75%	3.524,04	2.672,73
XTRA DAX	10.678,91	-0,05%	-0,60%	11.430,87	8.699,29
S&P 500	2.179,98	0,42%	6,66%	2.193,81	1.810,10
IBEX 35	8.953,90	0,51%	-6,18%	10.631,60	7.579,80
NIKKEI 225	17.037,63	0,66%	-10,49%	20.012,40	14.864,01

